

# **EXHIBIT 12**

## Treasury Bill Activity in JPMC G 13414 Account - Purchases, Sales/Redemptions, and Interest

Purchases of Treasury Bills					Sales/Redemptions of Treasury Bills						
CUSIP	Maturity Date	703 ID(s) <sup>[1]</sup>	Purchase Date(s)	Total Face Value Purchased	Total Purchase Price	703 ID(s) <sup>[1]</sup>	Sale/Redemption Date(s)	Total Face Value Sold/Redeemed	Proceeds From Sale/Redemption	Interest (Proceeds Less Purchase Price)	Redeemed or Sold Prior to Maturity
912795ZL8	6/14/2007	41739 41758 41759 41760 41761 41762 41787	3/13/2007 3/14/2007 3/15/2007	\$ 300,000,000	\$ 296,235,125	43075	6/14/2007	\$ 300,000,000	\$ 300,000,000	\$ 3,764,875	Redeemed
912795ZM6	6/21/2007	41781 41782 41783 41784 41785 41786	3/15/2007	\$ 300,000,000	\$ 296,035,083	43171	6/21/2007	\$ 300,000,000	\$ 300,000,000	\$ 3,964,917	Redeemed
912795ZU8	8/9/2007	42596 42597 42598 42599 42600 42601	5/9/2007	\$ 300,000,000	\$ 296,373,667	43844	8/9/2007	\$ 300,000,000	\$ 300,000,000	\$ 3,626,333	Redeemed
912795ZZ7	9/13/2007	43082 43083 43084 43085 43086 43087	6/14/2007	\$ 300,000,000	\$ 296,572,333	44295	9/13/2007	\$ 300,000,000	\$ 300,000,000	\$ 3,427,667	Redeemed
912795A27	9/20/2007	43188 43189 43190 43191 43192 43193	6/21/2007	\$ 300,000,000	\$ 296,534,417	44371	9/20/2007	\$ 300,000,000	\$ 300,000,000	\$ 3,465,583	Redeemed
912795A68	10/18/2007	43624 43625 43626 43853 43854 43855	7/24/2007 8/9/2007	\$ 300,000,000	\$ 296,872,625	44740	10/18/2007	\$ 300,000,000	\$ 300,000,000	\$ 3,127,375	Redeemed
912795A76	10/25/2007	43621 43622 43623 43856 43857 43858	7/24/2007 8/9/2007	\$ 300,000,000	\$ 296,597,302	44825	10/25/2007	\$ 300,000,000	\$ 300,000,000	\$ 3,402,698	Redeemed
912795A92	11/8/2007	43934 43935 43936 43937	8/15/2007	\$ 200,000,000	\$ 197,908,056	45008	11/8/2007	\$ 200,000,000	\$ 200,000,000	\$ 2,091,944	Redeemed
912795B26	11/15/2007	43956 43957 43958 43959 43960 43961	8/16/2007	\$ 300,000,000	\$ 296,724,000	45071	11/15/2007	\$ 300,000,000	\$ 300,000,000	\$ 3,276,000	Redeemed
912795B59	12/6/2007	44389 44390 44391 44392 44393 44394	9/20/2007	\$ 300,000,000	\$ 297,542,417	45346	12/6/2007	\$ 300,000,000	\$ 300,000,000	\$ 2,457,583	Redeemed
912795B67	12/13/2007	44316 44317 44318 44319 44320 44321	9/13/2007	\$ 300,000,000	\$ 297,027,333	45450	12/13/2007	\$ 300,000,000	\$ 300,000,000	\$ 2,972,667	Redeemed
912795B75	12/20/2007	43820 43821 43822 43823 43824 43825	8/7/2007	\$ 300,000,000	\$ 294,763,125	45574	12/20/2007	\$ 300,000,000	\$ 300,000,000	\$ 5,236,875	Redeemed

## Treasury Bill Activity in JPMC G 13414 Account - Purchases, Sales/Redemptions, and Interest

Purchases of Treasury Bills					Sales/Redemptions of Treasury Bills						
CUSIP	Maturity Date	703 ID(s) <sup>[1]</sup>	Purchase Date(s)	Total Face Value Purchased	Total Purchase Price	703 ID(s) <sup>[1]</sup>	Sale/Redemption Date(s)	Total Face Value Sold/Redeemed	Proceeds From Sale/Redemption	Interest (Proceeds Less Purchase Price)	Redeemed or Sold Prior to Maturity
912795C33	1/17/2008	44756 44757 44758 44759 44760 44761	10/18/2007	\$ 300,000,000	\$ 296,943,917	46063	1/17/2008	\$ 300,000,000	\$ 300,000,000	\$ 3,056,083	Redeemed
912795C41	1/24/2008	44842 44843 44844 44845 44846 44847	10/25/2007	\$ 300,000,000	\$ 297,050,083	46172	1/24/2008	\$ 300,000,000	\$ 300,000,000	\$ 2,949,917	Redeemed
912795C58	1/31/2008	44936 44937 44938 44939 44940 44941	11/1/2007	\$ 300,000,000	\$ 297,103,167	46263	1/31/2008	\$ 300,000,000	\$ 300,000,000	\$ 2,896,833	Redeemed
912795C66	2/7/2008	45022 45023 45024 45025	11/8/2007	\$ 200,000,000	\$ 198,159,778	46440	2/7/2008	\$ 200,000,000	\$ 200,000,000	\$ 1,840,222	Redeemed
912795C90	2/28/2008	45368 45369 45370 45371 45372 45373	12/6/2007	\$ 300,000,000	\$ 297,921,000	46691	2/28/2008	\$ 300,000,000	\$ 300,000,000	\$ 2,079,000	Redeemed
912795D32	3/13/2008	45087 45088 45089 45090 45091 45092	11/15/2007	\$ 300,000,000	\$ 296,725,021	46899	3/13/2008	\$ 300,000,000	\$ 300,000,000	\$ 3,274,979	Redeemed
912795D40	3/20/2008	45422 45423 45424 45425 45426 45427	12/11/2007	\$ 300,000,000	\$ 297,608,333	47003	3/20/2008	\$ 300,000,000	\$ 300,000,000	\$ 2,391,667	Redeemed
912795D57	3/27/2008	45445 45446 45447 45448	12/12/2007	\$ 200,000,000	\$ 198,345,222	47091	3/27/2008	\$ 200,000,000	\$ 200,000,000	\$ 1,654,778	Redeemed
912795D65	4/3/2008	45464 45465 45466 45467 45468 45469	12/13/2007	\$ 300,000,000	\$ 297,312,000	47262	4/3/2008	\$ 300,000,000	\$ 300,000,000	\$ 2,688,000	Redeemed
912795D73	4/10/2008	45594 45595 45596 45597 45598 45599	12/20/2007	\$ 300,000,000	\$ 297,312,000	47369	4/10/2008	\$ 300,000,000	\$ 300,000,000	\$ 2,688,000	Redeemed
912795D81	4/17/2008	46091 46092 46093 46094 46095 46096	1/17/2008	\$ 300,000,000	\$ 297,679,500	47483	4/17/2008	\$ 300,000,000	\$ 300,000,000	\$ 2,320,500	Redeemed
912795D99	4/24/2008	46191 46192 46193 46194 46195 46196	1/24/2008	\$ 300,000,000	\$ 298,506,083	47579	4/24/2008	\$ 300,000,000	\$ 300,000,000	\$ 1,493,917	Redeemed
912795E23	5/1/2008	46342 46343 46344 46345 46346 46347	1/31/2008	\$ 300,000,000	\$ 298,316,500	47666	5/1/2008	\$ 300,000,000	\$ 300,000,000	\$ 1,683,500	Redeemed

## Treasury Bill Activity in JPMC G 13414 Account - Purchases, Sales/Redemptions, and Interest

Purchases of Treasury Bills					Sales/Redemptions of Treasury Bills						
CUSIP	Maturity Date	703 ID(s) <sup>[1]</sup>	Purchase Date(s)	Total Face Value Purchased	Total Purchase Price	703 ID(s) <sup>[1]</sup>	Sale/Redemption Date(s)	Total Face Value Sold/Redeemed	Proceeds From Sale/Redemption	Interest (Proceeds Less Purchase Price)	Redeemed or Sold Prior to Maturity
912795E31	5/8/2008	46455 46456 46457 46458 46704 46705 46706 46707 46708 46709 46911 46912 46913 46914 46915 46916 47021 47022 47023 47024 47025 47026 47106 47107 47108 47109 47285 47286 47287 47288 47289 47290 47389 47390 47391 47392 47393 47394 47508 47509 47510 47511 47512 47513 47593 47594 47595 47596 47597 47598 47688 47689 47690 47691 47692 47693 47787 47788 47789 47790 48046 48047 48048 48049 48050 48051	2/7/2008	\$ 200,000,000	\$ 198,958,556	47773	5/8/2008	\$ 200,000,000	\$ 200,000,000	\$ 1,041,444	Redeemed
912795E64	5/29/2008	46704 46705 46706 46707 46708 46709 46911 46912 46913 46914 46915 46916 47021 47022 47023 47024 47025 47026 47106 47107 47108 47109 47285 47286 47287 47288 47289 47290 47389 47390 47391 47392 47393 47394 47508 47509 47510 47511 47512 47513 47593 47594 47595 47596 47597 47598 47688 47689 47690 47691 47692 47693 47787 47788 47789 47790 48046 48047 48048 48049 48050 48051	2/28/2008	\$ 300,000,000	\$ 298,498,500	48026	5/29/2008	\$ 300,000,000	\$ 300,000,000	\$ 1,501,500	Redeemed
912795E80	6/12/2008	46704 46705 46706 46707 46708 46709 46911 46912 46913 46914 46915 46916 47021 47022 47023 47024 47025 47026 47106 47107 47108 47109 47285 47286 47287 47288 47289 47290 47389 47390 47391 47392 47393 47394 47508 47509 47510 47511 47512 47513 47593 47594 47595 47596 47597 47598 47688 47689 47690 47691 47692 47693 47787 47788 47789 47790 48046 48047 48048 48049 48050 48051	3/13/2008	\$ 300,000,000	\$ 298,915,583	48260	6/12/2008	\$ 300,000,000	\$ 300,000,000	\$ 1,084,417	Redeemed
912795E98	6/19/2008	47021 47022 47023 47024 47025 47026 47106 47107 47108 47109 47285 47286 47287 47288 47289 47290 47389 47390 47391 47392 47393 47394 47508 47509 47510 47511 47512 47513 47593 47594 47595 47596 47597 47598 47688 47689 47690 47691 47692 47693 47787 47788 47789 47790 48046 48047 48048 48049 48050 48051	3/20/2008	\$ 300,000,000	\$ 299,393,333	48362	6/19/2008	\$ 300,000,000	\$ 300,000,000	\$ 606,667	Redeemed
912795F22	6/26/2008	47106 47107 47108 47109 47285 47286 47287 47288 47289 47290 47389 47390 47391 47392 47393 47394 47508 47509 47510 47511 47512 47513 47593 47594 47595 47596 47597 47598 47688 47689 47690 47691 47692 47693 47787 47788 47789 47790 48046 48047 48048 48049 48050 48051	3/27/2008	\$ 200,000,000	\$ 199,357,944	48465	6/26/2008	\$ 200,000,000	\$ 200,000,000	\$ 642,056	Redeemed
912795F30	7/3/2008	47106 47107 47108 47109 47285 47286 47287 47288 47289 47290 47389 47390 47391 47392 47393 47394 47508 47509 47510 47511 47512 47513 47593 47594 47595 47596 47597 47598 47688 47689 47690 47691 47692 47693 47787 47788 47789 47790 48046 48047 48048 48049 48050 48051	4/3/2008	\$ 300,000,000	\$ 298,976,250	48586	7/3/2008	\$ 300,000,000	\$ 300,000,000	\$ 1,023,750	Redeemed
912795F48	7/10/2008	47106 47107 47108 47109 47285 47286 47287 47288 47289 47290 47389 47390 47391 47392 47393 47394 47508 47509 47510 47511 47512 47513 47593 47594 47595 47596 47597 47598 47688 47689 47690 47691 47692 47693 47787 47788 47789 47790 48046 48047 48048 48049 48050 48051	4/10/2008	\$ 300,000,000	\$ 299,021,750	48680	7/10/2008	\$ 300,000,000	\$ 300,000,000	\$ 978,250	Redeemed
912795F55	7/17/2008	47106 47107 47108 47109 47285 47286 47287 47288 47289 47290 47389 47390 47391 47392 47393 47394 47508 47509 47510 47511 47512 47513 47593 47594 47595 47596 47597 47598 47688 47689 47690 47691 47692 47693 47787 47788 47789 47790 48046 48047 48048 48049 48050 48051	4/17/2008	\$ 300,000,000	\$ 299,207,542	48783	7/17/2008	\$ 300,000,000	\$ 300,000,000	\$ 792,458	Redeemed
912795F63	7/24/2008	47106 47107 47108 47109 47285 47286 47287 47288 47289 47290 47389 47390 47391 47392 47393 47394 47508 47509 47510 47511 47512 47513 47593 47594 47595 47596 47597 47598 47688 47689 47690 47691 47692 47693 47787 47788 47789 47790 48046 48047 48048 48049 48050 48051	4/24/2008	\$ 300,000,000	\$ 299,105,167	48886	7/24/2008	\$ 300,000,000	\$ 300,000,000	\$ 894,833	Redeemed
912795F71	7/31/2008	47106 47107 47108 47109 47285 47286 47287 47288 47289 47290 47389 47390 47391 47392 47393 47394 47508 47509 47510 47511 47512 47513 47593 47594 47595 47596 47597 47598 47688 47689 47690 47691 47692 47693 47787 47788 47789 47790 48046 48047 48048 48049 48050 48051	5/1/2008	\$ 300,000,000	\$ 298,953,500	48976	7/31/2008	\$ 300,000,000	\$ 300,000,000	\$ 1,046,500	Redeemed
912795F89	8/7/2008	47106 47107 47108 47109 47285 47286 47287 47288 47289 47290 47389 47390 47391 47392 47393 47394 47508 47509 47510 47511 47512 47513 47593 47594 47595 47596 47597 47598 47688 47689 47690 47691 47692 47693 47787 47788 47789 47790 48046 48047 48048 48049 48050 48051	5/8/2008	\$ 200,000,000	\$ 199,198,694	49091	8/7/2008	\$ 200,000,000	\$ 200,000,000	\$ 801,306	Redeemed
912795G39	8/28/2008	47106 47107 47108 47109 47285 47286 47287 47288 47289 47290 47389 47390 47391 47392 47393 47394 47508 47509 47510 47511 47512 47513 47593 47594 47595 47596 47597 47598 47688 47689 47690 47691 47692 47693 47787 47788 47789 47790 48046 48047 48048 48049 48050 48051	5/29/2008	\$ 300,000,000	\$ 298,589,500	49353	8/28/2008	\$ 300,000,000	\$ 300,000,000	\$ 1,410,500	Redeemed

## Treasury Bill Activity in JPMC G 13414 Account - Purchases, Sales/Redemptions, and Interest

Purchases of Treasury Bills					Sales/Redemptions of Treasury Bills						
CUSIP	Maturity Date	703 ID(s) <sup>[1]</sup>	Purchase Date(s)	Total Face Value Purchased	Total Purchase Price	703 ID(s) <sup>[1]</sup>	Sale/Redemption Date(s)	Total Face Value Sold/Redeemed	Proceeds From Sale/Redemption	Interest (Proceeds Less Purchase Price)	Redeemed or Sold Prior to Maturity
912795G54	9/11/2008	47822 47823 47824 47825 47826 47827 48282 48283 48284 48285 48286 48287	5/12/2008 6/12/2008	\$ 600,000,000	\$ 596,997,125	49592	9/11/2008	\$ 600,000,000	\$ 600,000,000	\$ 3,002,875	Redeemed
912795G62	9/18/2008	47828 47829 47830 47831 48377 48378 48379 48380 48381 48382	5/12/2008 6/19/2008	\$ 500,000,000	\$ 497,410,417	49706	9/18/2008	\$ 500,000,000	\$ 500,000,000	\$ 2,589,583	Redeemed
912795G70	9/25/2008	48480 48481 48482 48483 48605 48606 48607 48608 48609 48610	6/26/2008	\$ 200,000,000	\$ 199,107,694	49816	9/25/2008	\$ 200,000,000	\$ 200,000,000	\$ 892,306	Redeemed
912795G88	10/2/2008	48699 48700 48701 48702 48703 48704	7/3/2008	\$ 300,000,000	\$ 298,638,792	49940	10/2/2008	\$ 300,000,000	\$ 300,000,000	\$ 1,361,208	Redeemed
912795G96	10/9/2008	48800 48801 48802 48803 48804 48805	7/10/2008	\$ 300,000,000	\$ 298,635,000	49965 49966 49967 49968 49969 49970	10/3/2008	\$ 300,000,000	\$ 299,995,000	\$ 1,360,000	Sold
912795H20	10/16/2008	48800 48801 48802 48803 48804 48805	7/17/2008	\$ 300,000,000	\$ 298,987,625	50097 50098 50099 50100 50101 50102	10/14/2008	\$ 300,000,000	\$ 299,992,000	\$ 1,004,375	Sold
912795H38	10/23/2008	48907 48908 48909 48910 48911 48912	7/24/2008	\$ 300,000,000	\$ 298,900,417	50158 50159 50160 50161 50162 50163	10/16/2008	\$ 300,000,000	\$ 299,994,167	\$ 1,093,750	Sold
912795H46	10/30/2008	49002 49003 49004 49005 49006 49007	7/31/2008	\$ 300,000,000	\$ 298,748,750	50244 50245 50246 50247 50248 50249	10/22/2008	\$ 300,000,000	\$ 299,972,000	\$ 1,223,250	Sold
912795H53	11/6/2008	49114 49115 49116 49117 N/A <sup>[2]</sup>	8/7/2008 9/18/2008	\$ 300,000,000	\$ 298,743,694	50329 50330 50331 50332 50333 50334	10/29/2008	\$ 300,000,000	\$ 299,983,333	\$ 1,239,639	Sold
912795H95	12/4/2008	49369 49370 49371 49372 49373 49374	8/28/2008	\$ 300,000,000	\$ 298,685,167	50335 50336 50337 50338 50339 50340	10/29/2008	\$ 300,000,000	\$ 299,895,000	\$ 1,209,833	Sold
912795J28	12/11/2008	49610 49611 49612 49613 49614 49615	9/11/2008	\$ 300,000,000	\$ 298,763,917	50341 50342 50343 50344 50460 50461	10/29/2008 11/4/2008	\$ 300,000,000	\$ 299,879,056	\$ 1,115,139	Sold

## Treasury Bill Activity in JPMC G 13414 Account - Purchases, Sales/Redemptions, and Interest

Purchases of Treasury Bills					Sales/Redemptions of Treasury Bills						
CUSIP	Maturity Date	703 ID(s) <sup>[1]</sup>	Purchase Date(s)	Total Face Value Purchased	Total Purchase Price	703 ID(s) <sup>[1]</sup>	Sale/Redemption Date(s)	Total Face Value Sold/Redeemed	Proceeds From Sale/Redemption	Interest (Proceeds Less Purchase Price)	Redeemed or Sold Prior to Maturity
912795J36	12/18/2008	50364 50365	10/29/2008	\$ 100,000,000	\$ 99,950,000	50462 50463	11/4/2008	\$ 100,000,000	\$ 99,953,556	\$ 3,556	Sold
		48827				50345					
912795J69	1/8/2009	48828 48829 48830 48863	7/18/2008 7/22/2008	\$ 250,000,000	\$ 247,892,708	50346 50347 50466 50467	10/29/2008 11/4/2008	\$ 250,000,000	\$ 249,758,500	\$ 1,865,792	Sold
		48849				50348					
912795J77	1/15/2009	48850 48851 48864 48865	7/21/2008 7/22/2008	\$ 250,000,000	\$ 247,743,000	50349 50350 50468 50469	10/29/2008 11/4/2008	\$ 250,000,000	\$ 249,720,250	\$ 1,977,250	Sold
912795J85	1/22/2009	50366 50367	10/29/2008	\$ 100,000,000	\$ 99,853,611	50470 50471	11/4/2008	\$ 100,000,000	\$ 99,894,667	\$ 41,056	Sold
912795J93	1/29/2009	50368 50369	10/29/2008	\$ 100,000,000	\$ 99,813,444	50472 50473	11/4/2008	\$ 100,000,000	\$ 99,885,333	\$ 71,889	Sold
		49616 49617				50418 50419					
912795K26	2/5/2009	49618 49619 49620 49621	9/11/2008	\$ 300,000,000	\$ 297,960,375	50420 50421 50517 50518	11/3/2008 11/5/2008	\$ 300,000,000	\$ 299,595,556	\$ 1,635,181	Sold
		49833				50474 50475 50519 50520					
912795K34	2/12/2009	49834 49835	9/25/2008	\$ 200,000,000	\$ 198,958,667	50422 50423 50424 50425	11/4/2008 11/5/2008	\$ 200,000,000	\$ 199,690,333	\$ 731,667	Sold
		49836				50426 50427 50476 50477 50558 50559					
912795K42	2/19/2009	49725 49726 49727 49728 49729 49730 49731 49771 49772 49773	9/18/2008 9/22/2008	\$ 500,000,000	\$ 497,604,444	50560 50561 50574 50575 50478 50479 50576 50577	11/3/2008 11/4/2008 11/10/2008	\$ 500,000,000	\$ 499,193,722	\$ 1,589,278	Sold
912795K59	2/26/2009	50370 50371	10/29/2008	\$ 100,000,000	\$ 99,766,667	50560 50561	11/10/2008	\$ 100,000,000	\$ 99,883,000	\$ 116,333	Sold
912795K67	3/5/2009	49752 49753	9/19/2008	\$ 100,000,000	\$ 99,768,056	50574 50575	11/12/2008	\$ 100,000,000	\$ 99,934,083	\$ 166,028	Sold
		49852				50478					
912795K75	3/12/2009	49853 49854 49855	9/26/2008	\$ 200,000,000	\$ 198,656,000	50479 50576 50577	11/4/2008 11/12/2008	\$ 200,000,000	\$ 199,657,111	\$ 1,001,111	Sold
		49992 50014				50480 50481					
912795K83	3/19/2009	50062 50063 50131 50132	10/3/2008 10/6/2008 10/8/2008 10/14/2008	\$ 300,000,000	\$ 298,320,000	50482 50483 50578 50579	11/4/2008 11/12/2008	\$ 300,000,000	\$ 299,353,278	\$ 1,033,278	Sold
				<u>\$ 16,700,000,000</u>	<u>\$ 16,586,249,976</u>	Total		<u>\$ 16,700,000,000</u>	<u>\$ 16,696,229,944</u>	<u>\$ 109,979,969</u>	

<sup>[1]</sup> See Exhibit 4 for 703 Account transactions related to the Treasury Bills. See also statements titled "All Trade Activity" for the JPMC G 13414 account: JPMSAA0019992-94; JPMSAA0019996-20020; and JPMSAA0020022-77.

<sup>[2]</sup> The JPMC G 13414 Account Activity Report and the Lehman 435 Account statement for September 2008 reflect two transfers of Treasury Bills having a total face value of \$100 million from the Lehman 435 Account (one of the 8 Brokerage Accounts) to the JPMC G 13414 Account. According to the Lehman 435 Account statements, these Treasury Bills were purchased for a total of \$99,587,972 on 8/7/2008. See SECSAH0001353, SECSAH0001373, and JPMSAA0020056.